

State of Alaska

AY2L: AK Mental Hlth Trust Reserve

Fund Breakdown

September 30, 2018



| | <u>NAV</u> | <u>1 Month</u> | <u>3 Month</u> | <u>FYTD</u> | <u>1 Year</u> | <u>3 Year</u> | <u>5 Year</u> | <u>6 Year</u> | <u>10 Year</u> | <u>ITD</u> | <u>Inception</u> |
|------------------------------------|--------------|----------------|----------------|--------------|---------------|---------------|---------------|---------------|----------------|--------------|------------------|
| AY2L: AK MENTAL HLTH TRUST RESERVE | \$48,458,632 | <u>0.05%</u> | <u>3.45%</u> | <u>3.45%</u> | <u>7.91%</u> | <u>9.40%</u> | <u>7.65%</u> | <u>8.43%</u> | <u>8.07%</u> | <u>5.86%</u> | Sep-03 |
| AY70: CASH & CASH EQUIVALENTS | | <u>0.17%</u> | <u>0.55%</u> | <u>0.55%</u> | <u>1.77%</u> | <u>1.15%</u> | <u>0.80%</u> | <u>0.70%</u> | <u>0.81%</u> | <u>1.29%</u> | |
| AY73: BROAD MARKET FIXED INCOME | | <u>-0.61%</u> | <u>0.06%</u> | <u>0.06%</u> | <u>-1.23%</u> | <u>1.46%</u> | <u>2.26%</u> | <u>1.58%</u> | <u>3.94%</u> | <u>3.78%</u> | |
| AY5VG: DOMESTIC EQUITY GROSS | | <u>0.17%</u> | <u>7.09%</u> | <u>7.09%</u> | <u>17.53%</u> | <u>16.92%</u> | <u>13.39%</u> | <u>14.71%</u> | <u>11.98%</u> | <u>9.39%</u> | |
| AYLCG: INTERNATIONAL EQUITY GROSS | | <u>0.56%</u> | <u>0.74%</u> | <u>0.74%</u> | <u>2.35%</u> | <u>9.24%</u> | <u>6.30%</u> | <u>8.70%</u> | | <u>9.37%</u> | |
| INDEX | | <u>-0.01%</u> | <u>3.03%</u> | <u>3.03%</u> | <u>7.03%</u> | <u>9.18%</u> | <u>7.03%</u> | <u>7.96%</u> | <u>7.35%</u> | <u>5.24%</u> | |
| EXCESS | | <u>0.06%</u> | <u>0.42%</u> | <u>0.42%</u> | <u>0.88%</u> | <u>0.22%</u> | <u>0.62%</u> | <u>0.47%</u> | <u>0.72%</u> | <u>0.62%</u> | |